

# Identification by data assimilation of the sensitivity of wavepackets in jets to non-linear effects

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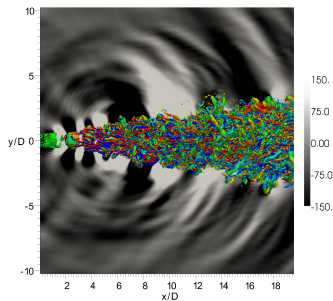
<sup>6</sup> California Institute of Technology, Pasadena, CA, USA.

# Motivations

## Jet noise:



*São Paulo airport.*



*G. Daviller (2011).*

- Jet noise dominant during take off.
- Becomes limiting for specifications.
- Noise comes from the flow.

# Motivations

## Wavepackets

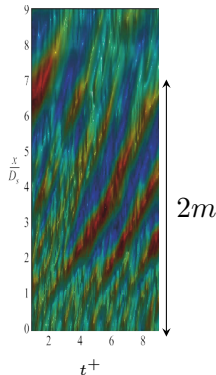
*Jordan & Colonius (2013)*  
*Cavalieri et al. (2012, 2013)*  
*Tinney et al. (2008)*

Where does the noise come from?

- Turbulent stochastic eddies?
- Or something more organised?
- Wavepackets in pressure/velocity field.



*Tinney & Jordan 2008; Co-axial transonic heated jet  $Re = 5 \times 10^6$ .*



*Near-field pressure.*

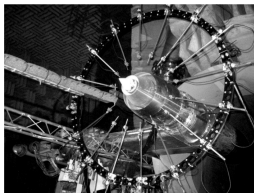
- Acoustic directivity as **extended source** (low azimuthal angles).

# Motivations

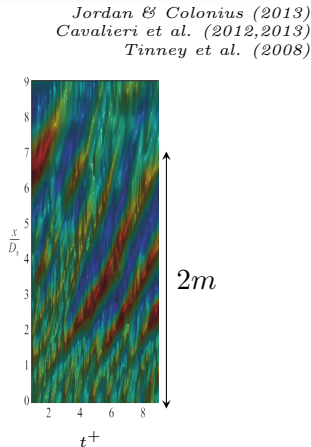
## Wavepackets

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**Source: likely a wavepacket shape.**



# Motivations

## Wavepackets

*Jordan & Colonius (2013)*

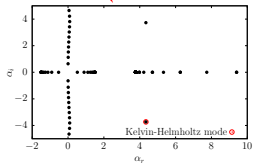
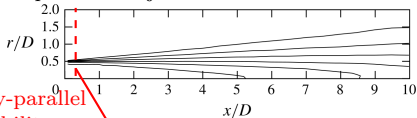
*Cavalieri et al. (2013)*

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## Wavepackets: Propagated linear instability waves

Experimental jet **mean flow**.



# Motivations

## Wavepackets

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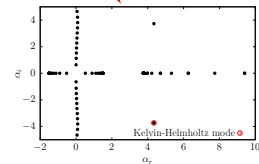
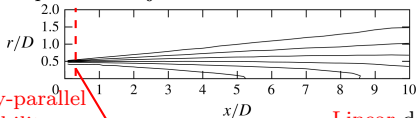
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## Wavepackets: Propagated linear instability waves

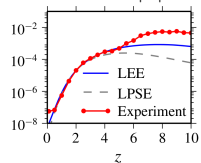
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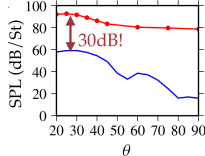
Linear downstream propagation of the Kelvin-Helmholtz mode.

PSE  
(Parabolised Stability Eq.)

Centerline  $|u|^2$ :



Far-field sound:



Non-linearities important for far-field prediction...  
...toward low-order non-linear wavepacket model.

# Motivations

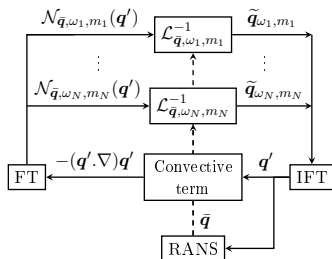
## Non-linearity

### Non-linearity as an “external forcing”

*Landhal (1967)*  
*McKeon & Sharma (2010,2013)*  
*Moarref et al. (2013)*  
*Towne et al. (2015)*

Navier-Stokes in the frequency-azimuthal mode domain:

$$\mathcal{L}_{\bar{q},\omega,m}\tilde{q}_{\omega,m} = \mathcal{N}_{\bar{q},\omega,m}(q').$$



# Motivations

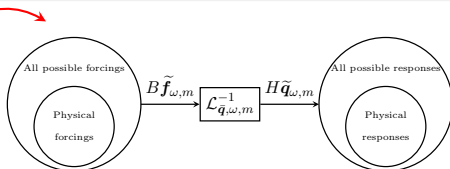
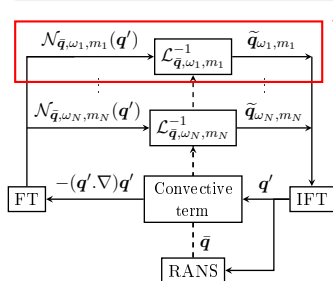
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Identify relevant non-linearities.

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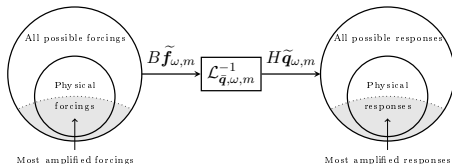
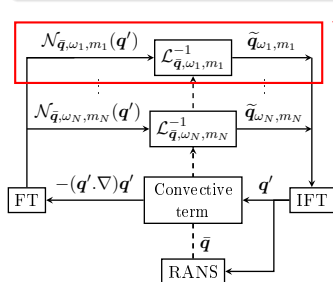
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• Resolvent analysis.

Identify relevant non-linearities.

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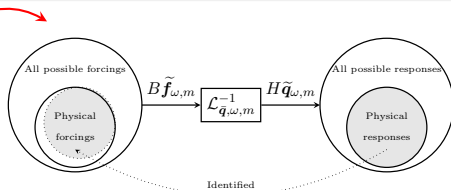
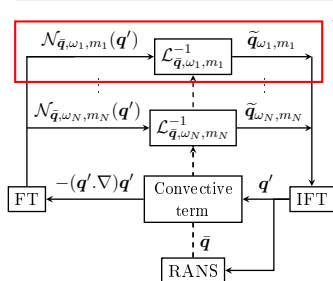
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- Resolvent analysis.
- Inverse problem: PSE-4D-Var.

**Identify relevant non-linearities.**

# Locally parallel resolvent analysis

Model

Compressible Navier-Stokes equations:

$$\begin{cases} \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = 0 \\ \frac{\partial \rho \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla)(\rho \mathbf{u}) = -\nabla p + \nabla \cdot \tau \\ \rho \frac{\partial \gamma r T}{\partial t} + \rho (\mathbf{u} \cdot \nabla)(\gamma r T) = -p(\nabla \cdot \mathbf{u}) + \tau : \nabla \mathbf{u} + \frac{1}{RePr} \nabla \cdot (\mu \nabla T) \end{cases}$$

with  $\tau = \frac{1}{Re_a} \left( \mu (\nabla \mathbf{u} + (\nabla \mathbf{u})^T) + \left( \mu_B - \frac{2}{3} \mu \right) (\nabla \cdot \mathbf{u}) \mathbb{I} \right)$  ;  $p = \rho r T$ .

# Locally parallel resolvent analysis

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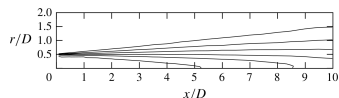
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Linearised Navier-Stokes Equations: *over mean flow  $U(y)$*

$$(\rho, \mathbf{u}, T)^T = \mathbf{q}_\phi(\mathbf{x}, t) = \bar{\mathbf{q}}(\mathbf{x}) + \mathbf{q}'(\mathbf{x}, t)$$





# Locally parallel resolvent analysis

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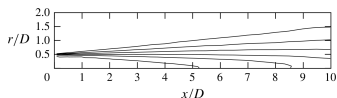
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Locally parallel assumption + Fourier Transform:

$$\mathbf{q}'(x, r, \theta, t) = \frac{1}{(2\pi)^3} \sum_m \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \tilde{\mathbf{q}}_{\omega, m, \alpha}(r) e^{i(m\theta - \omega t + \alpha x)} d\alpha d\omega.$$

# Locally parallel resolvent analysis

Model

Linearised problem: *eigenvalue problem* ( $D(\alpha, \omega, m) = 0$ ).

$$\mathcal{L}_{\bar{\mathbf{q}}, \alpha, \omega, m} \tilde{\mathbf{q}}_{\alpha, \omega, m} = 0.$$

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Linearised problem with external forcing: ( $D(\alpha, \omega, m) \neq 0$ ).

$$H \tilde{\mathbf{q}}_{\alpha, \omega, m} = H \mathcal{L}_{\bar{q}, \alpha, \omega, m}^{-1} B \tilde{\mathbf{f}}_{\bar{q}, \alpha, \omega, m}. \quad (H \text{ restricts on } \mathbf{u} \text{ comp.})$$

# Locally parallel resolvent analysis

## Resolvent analysis

Linearised problem with external forcing:

$$H\tilde{\mathbf{q}}_{\alpha,\omega,m} = \underbrace{H\mathcal{L}_{\tilde{\mathbf{q}},\alpha,\omega,m}^{-1}B}_{\text{SVD}}\tilde{\mathbf{f}}_{\tilde{\mathbf{q}},\alpha,\omega,m}.$$

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SVD to maximise Rayleigh quotient:

$$\max_{\tilde{\mathbf{f}}_{\alpha,\omega,m}} \frac{\|H\tilde{\mathbf{q}}_{\alpha,\omega,m}\|^2}{\|\tilde{\mathbf{f}}_{\alpha,\omega,m}\|^2} = \frac{\|(H\mathcal{L}_{\tilde{\mathbf{q}},\alpha,\omega,m}^{-1}B)\tilde{\mathbf{f}}_{\alpha,\omega,m}\|^2}{\|\tilde{\mathbf{f}}_{\alpha,\omega,m}\|^2}.$$

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Most amplified harmonic forcing/response modes:

$$H\mathcal{L}_{\tilde{\mathbf{q}},\alpha,\omega,m}^{-1}B = U\Sigma V^*$$

$$H\mathcal{L}_{\tilde{\mathbf{q}},\alpha,\omega,m}^{-1}BV_i = \sigma_i U_i$$

with  $U = (\mathbf{U}_1, \dots, \mathbf{U}_N)$ ,  $V = (\mathbf{V}_1, \dots, \mathbf{V}_N)$  and  $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_N)$ .

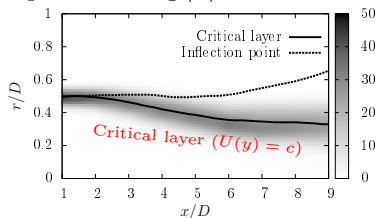


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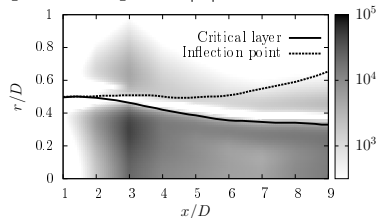
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$m = 0$  (most acoustically efficient),  $St = 0.6$ ,  $\alpha = \alpha_{PSE}$ .

Optimal forcing  $|u|^2$ :



Optimal response  $|u|^2$ :

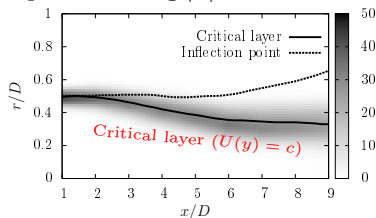


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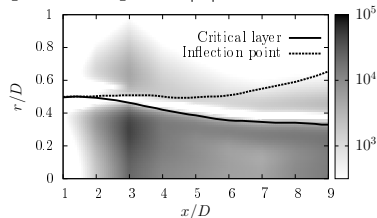
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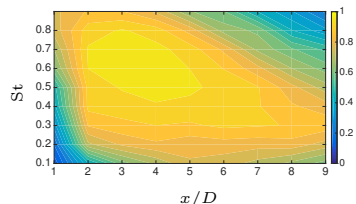


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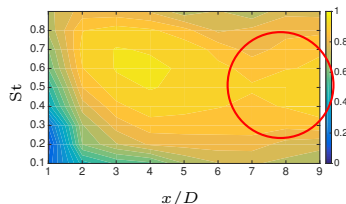


Normalised radial inner product

PSE vs Exp.:



Optimal response vs Exp.:



Forced wavepacket represents well downstream region.

# PSE-4D-Var

## Model

Parabolised stability equations:

*Herbert (1997)*

- ~~Locally parallel~~ → Slowly divergent.

$$\tilde{\mathbf{q}}_{\omega,m}(x,r) = \mathbf{q}(x,r) e^{i \int_0^x \alpha(\xi) d\xi}.$$

- We neglect viscosity.

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- We neglect viscosity.

### Model propagated downstream:

$$\left\{ \begin{array}{l} E \frac{\partial \mathbf{q}}{\partial x} + (A + \alpha B) \mathbf{q} = 0 \\ \left( \mathbf{q}, \frac{\partial \mathbf{q}}{\partial x} \right)_r = 0 \\ \mathbf{q}(0) = \mathbf{q}_{\text{K-H}}, \end{array} \right.$$

Inflow condition: Kelvin-Helmholtz mode from locally parallel stability analysis.

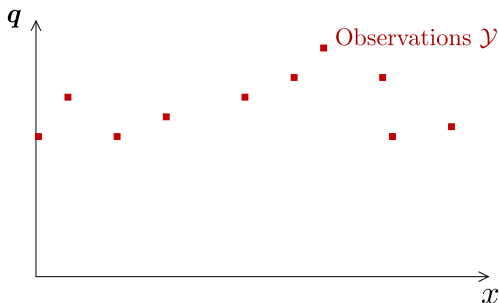
## PSE-4D-Var

## 4D-Var

Observations:  $\mathcal{Y}$ : PSD  $(|u|^2, |v|^2)^T$

*Papadakis (2007)*

*Ansaldi (2015)*



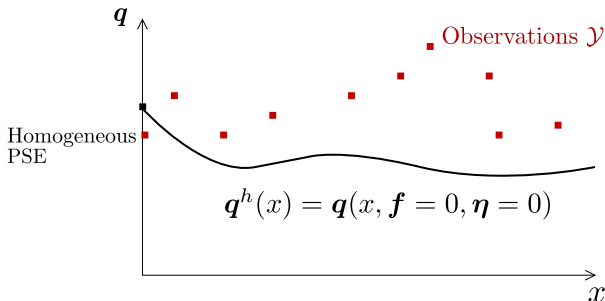
## PSE-4D-Var

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## Model: Parabolised Stability Equations (PSE)

*Papadakis (2007)**Ansaldi (2015)*

$$\left\{ \begin{array}{l} E \frac{\partial \mathbf{q}}{\partial x} + (A + \alpha B) \mathbf{q} = \mathbf{f} \\ \left( \mathbf{q}, \frac{\partial \mathbf{q}}{\partial x} \right)_r = 0 \\ \mathbf{q}(0, r) = \mathbf{q}_0 + \boldsymbol{\eta}, \quad \alpha(0) = \alpha_0, \end{array} \right. \quad \text{with} \quad \tilde{\mathbf{q}}_{\omega, m}(x) = \mathbf{q}(x) e^{i \int_0^x \alpha(\xi) d\xi}$$

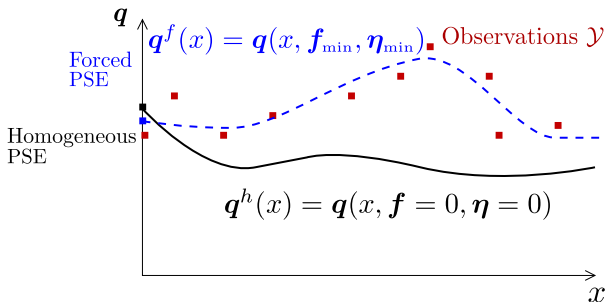


## PSE-4D-Var

## 4D-Var

4D-Var: search for  $(\mathbf{f}_{\min}, \boldsymbol{\eta}_{\min}) = \operatorname{argmin}(\mathcal{J}(\mathbf{q}, \alpha, \mathbf{f}, \boldsymbol{\eta}))$  *Papadakis (2007)*  
*Ansalidi (2015)*

$$\begin{aligned} \mathcal{J} = & \frac{1}{2} \int_0^L \|\mathbb{H}(\mathbf{q}, \alpha) - \mathcal{Y}\|_{W_o}^2 dx + \frac{1}{2} \|\mathbb{H}_L - \mathcal{Y}_L\|_{W_T}^2 \\ & + \frac{1}{2} \int_0^L \|\mathbf{f}\|_{W_f}^2 dx + \frac{1}{2} \|\boldsymbol{\eta}\|_{W_\eta}^2. \end{aligned}$$



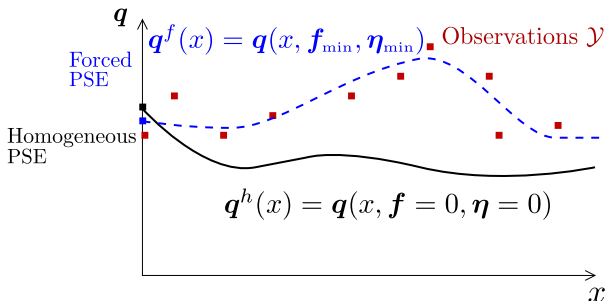
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**What are the missing non-linearities  $\mathbf{f}$  in the linear model?**  
 Solved using adjoint method (adjoint PSE).





## PSE-4D-Var

## 4D-Var

Adjoint equation:

$$\begin{cases} -E^+ \frac{\partial \boldsymbol{\lambda}}{\partial x} + \left( A + \alpha B - \frac{\partial E}{\partial x} \right)^+ \boldsymbol{\lambda} + \frac{\partial \mathbf{q}}{\partial x} (\zeta - \zeta^*) - \mathbf{q} \frac{\partial \zeta^*}{\partial x} = RHS_1, \\ (B\mathbf{q}, \boldsymbol{\lambda})_r = RHS_2, \\ E^+ \boldsymbol{\lambda}(L, r) = RHS_3, \\ \zeta(L) = 0. \end{cases}$$

Optimality condition:

$$\begin{cases} \frac{\partial J}{\partial \mathbf{f}} = \boldsymbol{\lambda}(x, r) + W_f \mathbf{f} \\ \frac{\partial J}{\partial \boldsymbol{\eta}} = E^+ \boldsymbol{\lambda}(0, r) + \mathbf{q}_0 \zeta^*(0) + W_\eta \boldsymbol{\eta}. \end{cases}$$

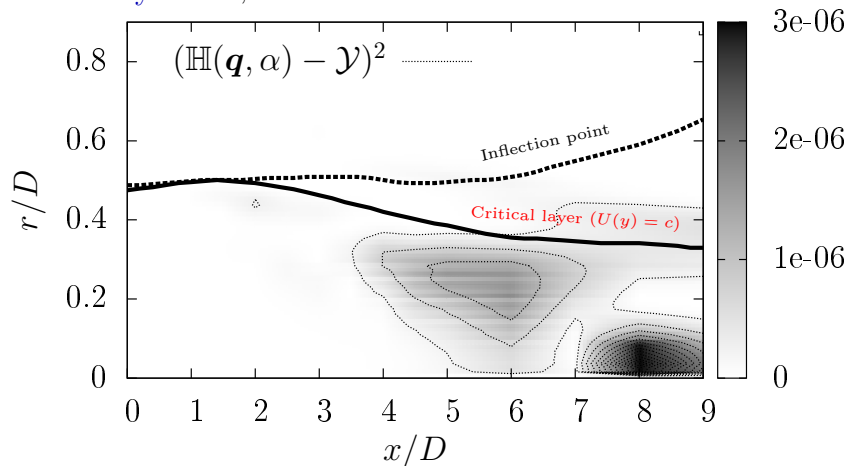
- Solved iteratively (*steepest descent*).
- Weights determined by L-curve method.



## PSE-4D-Var

## Sensitivity

Sensitivity:  $m = 0$ ,  $St = 0.6$ .

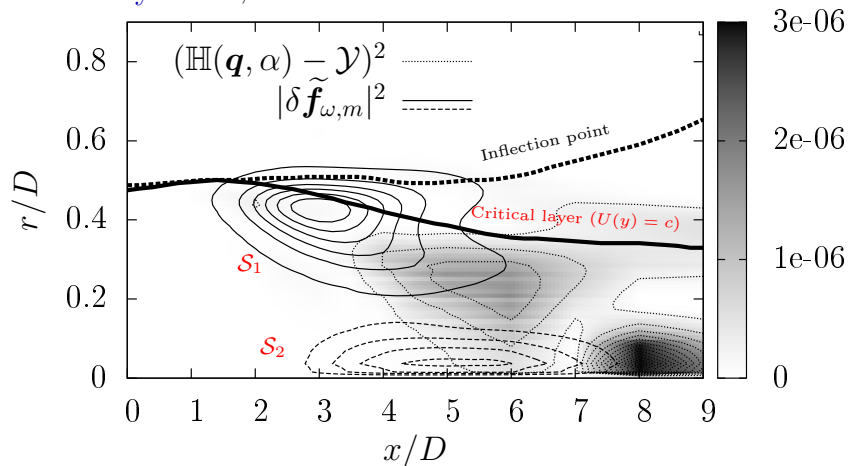


$|u|^2$ , grayscale=observation error.

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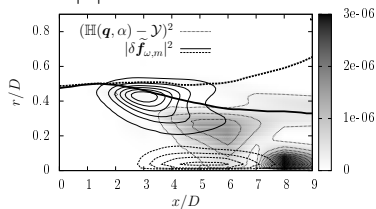
$|u|^2$ , grayscale=observation error, contour=sensitivity.

## PSE-4D-Var

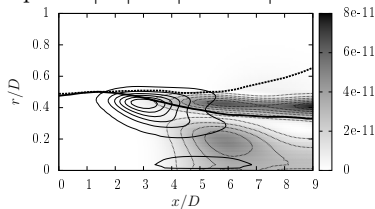
## Sensitivity

**Sensitivity:**  $m = 0$ ,  $St = 0.6$ .

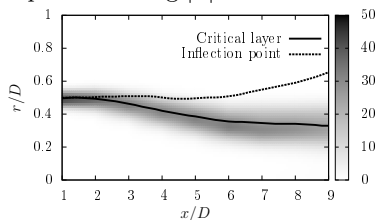
Error  $|u|^2$ :



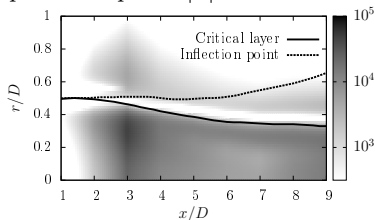
Response  $|\delta u|^2 = |u^f - u^h|^2$ :



Optimal forcing  $|u|^2$ :



Optimal response  $|u|^2$ :



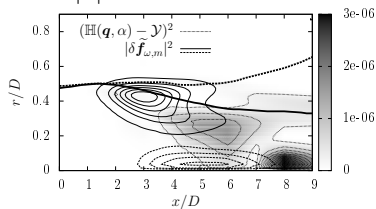
**Predicted by locally parallel resolvent analysis.**

## PSE-4D-Var

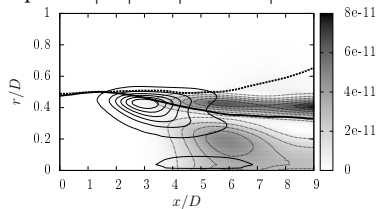
## Sensitivity

**Sensitivity:**  $m = 0$ ,  $St = 0.6$ .

Error  $|u|^2$ :



Response  $|\delta u|^2 = |u^f - u^h|^2$ :



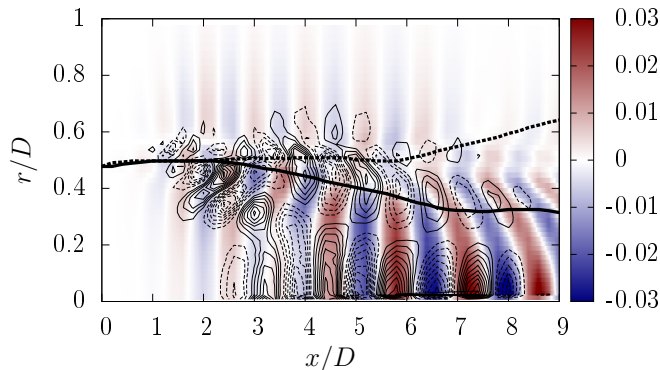
Inflow condition not sensitive:

- Critical layer sensitivity when neutral ( $x \approx 3$ ).
- Kelvin-Helmholtz growth dominates upstream (modal behaviour).
- Homogeneous PSE works upstream.

# PSE-4D-Var

Converged

Converged 4D-Var:.

Real( $u$ ),  $St=0.6$ 

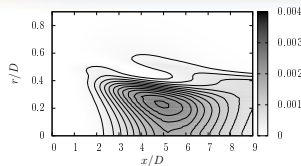
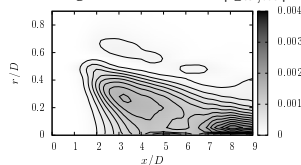
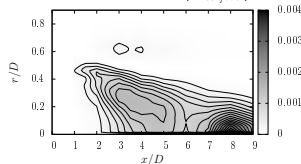
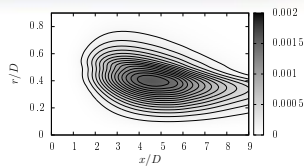
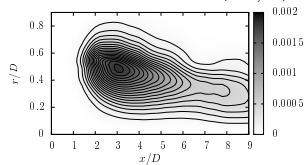
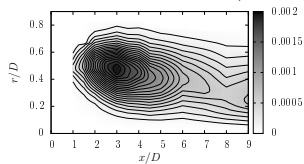
High forcing near:

- Critical layer.
- Centerline.

**Converged results conserve the same trend.**

## PSE-4D-Var

Converged

Homogeneous PSE  $|\tilde{q}_{\omega,m}^u|^2$ Forced PSE  $|\tilde{q}_{\omega,m}^u|^2$ Observation  $y^u$ Homogeneous PSE  $|\tilde{q}_{\omega,m}^v|^2$ Forced PSE  $|\tilde{q}_{\omega,m}^v|^2$ Observation  $y^v$ 

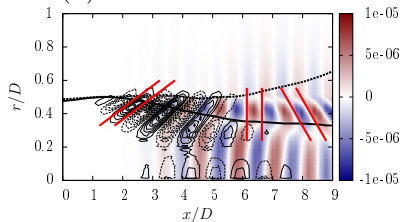
Match experiments.

## PSE-4D-Var

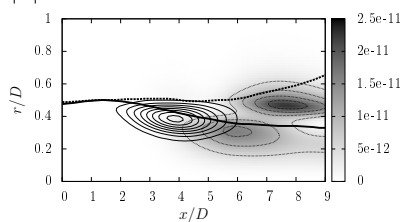
## Orr mechanism

**Sensitivity:** contours=forcing; color=infinitesimal response. *Orr (1907)*  
*Boyd (1983)*  
*Garnaud (2013)*  
*Jiménez (2013,2015)*

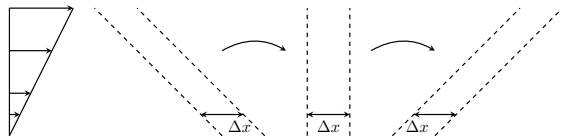
Real( $u$ ):



$|v|^2$ :



Orr mechanism:



Vorticity conservation  
 $\Rightarrow$  Growth of  $|v|^2$ .

**Tilting suggesting Orr mechanism in space.**



# PSE-4D-Var

## Orr mechanism

**Orr model:** for Couette flow ( $U(y) = Sy$ ).

*Orr (1907)*  
*Case (1960)*

Temporal Orr model: *vorticity convected by shear*

$$\left( \frac{\partial \cdot}{\partial t} - Sy \frac{\partial \cdot}{\partial x} \right) \nabla^2 \psi(x, y, t) = 0, \quad \psi \text{ stream func.}$$

$$\nabla^2 \psi(x, y, t) = F(x - Syt, y).$$

Spatial Orr model: *Fourier Transform in time*

$$\nabla^2 \tilde{\psi}(x, y, \omega) = \tilde{F}_2(y) e^{i \frac{\omega x}{Sy}}.$$

with

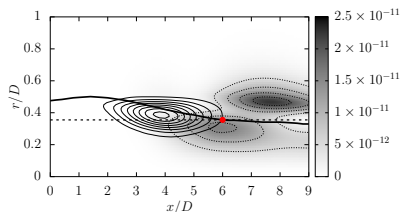
$$\tilde{F}_2(y) = \frac{1}{Sy} \tilde{F} \left( \frac{\omega}{Sy}, y \right) \quad \text{FFT in } x \text{ of } F(x, y).$$

$$\tilde{F}_2(y) = \nabla^2 \tilde{\psi}(0, y, \omega)$$

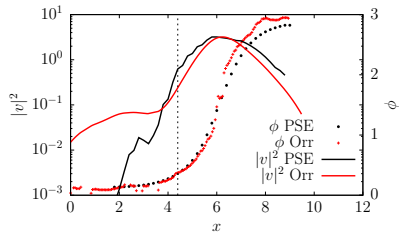
## PSE-4D-Var

## Orr mechanism

Jet locally approximated by Couette flow!



*Point used for matching flows  
( $\max(v)$  at critical layer).*



*Comparison PSE sensitivity / Orr  
model.*

**Orr mechanism quantitatively confirmed.**

# Conclusion

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## Summary

- **Forced wavepacket** consistent with experiment.
- **Critical layer** highly sensitive region to non-linearity.
- Along the critical layer, shear convects and tilts the response to non-linearities, leading to an amplification by **Orr mechanism**.
- PSE-4D-Var powerful tool.